

# Derivative Instruments--Page 5A

## 1 Derivative Contracts

### 1.1 UBPRED278

#### DESCRIPTION

Derivative Contracts

#### NARRATIVE

Total notional amount (e.g. gross amount) of all derivative contracts, from Schedule RC-L.

#### FORMULA

uc:[UBPRE279](#)[P0] + uc:[UBPRE280](#)[P0] + uc:[UBPRE281](#)[P0]

## 2 Interest Rate Contracts

### 2.1 UBPRED279

#### DESCRIPTION

Interest Rate Contracts

#### NARRATIVE

Total notional amount (e.g. gross amount) of derivative interest rate contracts, from Schedule RC-L.

#### FORMULA

uc:[UBPRA126](#)[P0] + uc:[UBPR8725](#)[P0]

## 3 Foreign Exchange Contracts

### 3.1 UBPRED280

#### DESCRIPTION

Foreign Exchange Contracts

#### NARRATIVE

Total notional amount (e.g. gross amount) of derivative foreign exchange contracts, from Schedule RC-L.

#### FORMULA

uc:[UBPRA127](#)[P0] + uc:[UBPR8726](#)[P0]

## 4 Equity, Comm & Oth Contracts

### 4.1 UBPRED281

#### DESCRIPTION

Equity, Commodity & Other Contracts

**NARRATIVE**

Total notional amount of derivative equity, commodity and other contracts, from Schedule RC-L.

**FORMULA**

uc:[UBPR8723](#)[P0] + uc:[UBPR8727](#)[P0] + uc:[UBPR8724](#)[P0] + uc:[UBPR8728](#)[P0]

## 5 Future and Forwards

### 5.1 UBPRES282

**DESCRIPTION**

Futures and Forwards

**NARRATIVE**

Total notional amount of all futures and forwards contracts, from Schedule RC-L.

**FORMULA**

uc:[UBPR8693](#)[P0] + uc:[UBPR8694](#)[P0] + uc:[UBPR8695](#)[P0] + uc:[UBPR8696](#)[P0] + uc:[UBPR8697](#)[P0] + uc:[UBPR8698](#)[P0] + uc:[UBPR8699](#)[P0] + uc:[UBPR8700](#)[P0]

## 6 Written Options

### 6.1 UBPRES283

**DESCRIPTION**

Written Options

**NARRATIVE**

For quarters from March 31, 2001 forward total written options both exchange traded and over-the-counter, from Schedule RC-L.

**FORMULA**

uc:[UBPRE284](#)[P0] + uc:[UBPRE285](#)[P0]

## 7 Exchange Traded

### 7.1 UBPRES284

**DESCRIPTION**

Exchange Traded Written Options

**NARRATIVE**

For quarters from March 31, 2001 forward total written options which are exchange traded, from Schedule RC-L.

**FORMULA**

uc:[UBPR8701](#)[P0] + uc:[UBPR8702](#)[P0] + uc:[UBPR8703](#)[P0] + uc:[UBPR8704](#)[P0]

## 8 Over-the-Counter

## 8.1 UBPRES285

### DESCRIPTION

Over-the-Counter Written Options

### NARRATIVE

For quarters from March 31, 2001 forward total written options which are traded over-the-counter, from Schedule RC-L.

### FORMULA

uc:[UBPR8709](#)[P0] + uc:[UBPR8710](#)[P0] + uc:[UBPR8711](#)[P0] + uc:[UBPR8712](#)[P0]

## 9 Purchased Options

### 9.1 UBPRES286

#### DESCRIPTION

Purchased Options

#### NARRATIVE

For quarters from March 31, 2001 forward total purchased options both exchange traded and over-the-counter, from Schedule RC-L.

#### FORMULA

uc:[UBPRE287](#)[P0] + uc:[UBPRE288](#)[P0]

## 10 Exchange Traded

### 10.1 UBPRES287

#### DESCRIPTION

Exchange Traded Purchased Options

#### NARRATIVE

For quarters from March 31, 2001 forward total purchased options which are exchange traded, from Schedule RC-L.

#### FORMULA

uc:[UBPR8705](#)[P0] + uc:[UBPR8706](#)[P0] + uc:[UBPR8707](#)[P0] + uc:[UBPR8708](#)[P0]

## 11 Over-the-Counter

### 11.1 UBPRES288

#### DESCRIPTION

Over-the-Counter Purchased Options

#### NARRATIVE

For quarters from March 31, 2001 forward total purchased options which are traded over-the-counter, from Schedule RC-L.

**FORMULA**

uc:[UBPR8713](#)[P0] + uc:[UBPR8714](#)[P0] + uc:[UBPR8715](#)[P0] + uc:[UBPR8716](#)[P0]

**12 Swaps****12.1 UBPRED289****DESCRIPTION**

Swaps

**NARRATIVE**

For quarters from March 31, 2001 forward total swaps, from Schedule RC-L.

**FORMULA**

uc:[UBPR3450](#)[P0] + uc:[UBPR3826](#)[P0] + uc:[UBPR8719](#)[P0] + uc:[UBPR8720](#)[P0]

**13 Held-for-Trading****13.1 UBPRED290****DESCRIPTION**

Held-for-Trading Derivative Contracts

**NARRATIVE**

Total notional amount of derivative contracts held-for-trading, from Schedule RC-L.

**FORMULA**

uc:[UBPRA126](#)[P0] + uc:[UBPRA127](#)[P0] + uc:[UBPRD508](#)[P0]

**14 Interest Rate Contracts****14.1 UBPR126****DESCRIPTION**

Interest Rate Contracts Held-for-Trading

**NARRATIVE**

Total derivative interest rate contracts held-for-trading, from Schedule RC-L.

**FORMULA**

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDA126[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONA126[P0], NULL))

**15 Foreign Exchange Contracts****15.1 UBPR127****DESCRIPTION**

Foreign Exchange Contracts Held-for-Trading

**NARRATIVE**

Total derivative foreign exchange contracts held-for-trading, from Schedule RC-L.

**FORMULA**

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDA127[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONA127[P0], NULL))

**16 Equity, Comm & Oth Contracts****16.1 UBPRD508****DESCRIPTION**

Equity, Commodity & Other Contracts Held-for-Trading

**NARRATIVE**

Total derivative equity, commodity & other contracts held-for-trading, from Schedule RC-L.

**FORMULA**

uc:[UBPR8723](#)[P0] + uc:[UBPR8724](#)[P0]

**17 Non-Traded****17.1 UBPRE291****DESCRIPTION**

Non-Traded Derivative Contracts

**NARRATIVE**

Total notional amount of derivative contracts held for purposes other than trading, from Schedule RC-L.

**FORMULA**

uc:[UBPR8725](#)[P0] + uc:[UBPR8726](#)[P0] + uc:[UBPRE292](#)[P0]

**18 Interest Rate Contracts****18.1 UBPR8725****DESCRIPTION**

Interest Rate Contracts Non-Traded

**NARRATIVE**

Total notional amount of derivative interest rate contracts held for purposes other than trading, from Schedule RC-L.

**FORMULA**

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8725[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8725[P0], NULL))

**19 Foreign Exchange Contracts****19.1 UBPR8726**

**DESCRIPTION**

Foreign Exchange Contracts Non-Traded

**NARRATIVE**

Total notional amount of foreign exchange contracts held for purposes other than trading, from Schedule RC-L.

**FORMULA**

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8726[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8726[P0], NULL))

**20 Equity, Comm & Oth Contracts****20.1 UBP292****DESCRIPTION**

Equity, Commodity & Other Contracts Non-Traded

**NARRATIVE**

Total notional amount of equity, commodity & other contracts held for purposes other than trading, from Schedule RC-L.

**FORMULA**

uc:[UBPR8727](#)[P0] + uc:[UBPR8728](#)[P0]

**21 Memo: Marked-to-Market****21.1 UBP293****DESCRIPTION**

Memo: Marked-to-Market

**NARRATIVE**

Total non-traded contracts that are marked-to-market, from Schedule RC-L.

**FORMULA**

uc:[UBPR8725](#)[P0] + uc:[UBPR8726](#)[P0] + uc:[UBPR8727](#)[P0] + uc:[UBPR8728](#)[P0]

**22 Derivative Contracts (RBC Def)****22.1 UBP294****DESCRIPTION**

Derivative Contracts (RBC Def.)

**NARRATIVE**

Total notional principal amount of derivative contracts as defined for risk-based capital purposes, from Schedule RC-R.

**FORMULA**

IF(uc:[UBPR9999](#)[P0] > '1995-01-01' AND uc:[UBPRD344](#)[P0] = 0,uc:[UBPRE295](#)[P0] + uc:[UBPRE296](#)[P0] + uc:[UBPRE297](#)[P0], NULL)

## 23 One Year or Less

### 23.1 UBPRED295

#### DESCRIPTION

One Year or Less Derivative Contracts (RBC Def.)

#### NARRATIVE

Total notional principal amount of derivative contracts maturing one year or less as defined for risk-based capital purposes, from Schedule RC-R.

#### FORMULA

IF(uc:UBPR9999[P0] > '1995-01-01' AND uc:UBPRD344[P0] = 0,uc:UBPR3809[P0] + uc:UBPR3812[P0] + uc:UBPR8771[P0] + uc:UBPR8774[P0] + uc:UBPR8777[P0] + uc:UBPRA000[P0], NULL)

## 24 Over 1 Year to 5 Years

### 24.1 UBPRED296

#### DESCRIPTION

Over 1 Year to 5 Years Derivatives Contracts (RBC Def.)

#### NARRATIVE

Total notional principal amount of derivative contracts maturing one to five years as defined for risk-based capital purposes, from Schedule RC-R.

#### FORMULA

IF(uc:UBPR9999[P0] > '1995-01-01' AND uc:UBPRD344[P0] = 0,uc:UBPR8766[P0] + uc:UBPR8769[P0] + uc:UBPR8772[P0] + uc:UBPR8775[P0] + uc:UBPR8778[P0] + uc:UBPRA001[P0], NULL)

## 25 Over 5 Years

### 25.1 UBPRED297

#### DESCRIPTION

Over 5 Years Derivatives Contracts (RBC Def.)

#### NARRATIVE

Total notional principal amount of derivative contracts maturing over five years as defined for risk-based capital purposes, from Schedule RC-R.

#### FORMULA

IF(uc:UBPR9999[P0] > '1995-01-01' AND uc:UBPRD344[P0] = 0,uc:UBPR8767[P0] + uc:UBPR8770[P0] + uc:UBPR8773[P0] + uc:UBPR8776[P0] + uc:UBPR8779[P0] + uc:UBPRA002[P0], NULL)

## 26 Gross Negative Fair Value

### 26.1 UBPRED298

**DESCRIPTION**

Gross Negative Fair Value - Derivatives Contracts

**NARRATIVE**

Total gross negative fair value of all derivative contracts, from Schedule RC-L.

**FORMULA**

uc:[UBPR8745](#)[P0] + uc:[UBPR8746](#)[P0] + uc:[UBPR8747](#)[P0] + uc:[UBPR8748](#)[P0] + uc:[UBPR8737](#)[P0] + uc:[UBPR8738](#)[P0]  
+ uc:[UBPR8739](#)[P0] + uc:[UBPR8740](#)[P0]

**27 Gross Positive Fair Value****27.1 UBPRE299****DESCRIPTION**

Gross Positive Fair Value - Derivatives Contracts

**NARRATIVE**

Total gross positive fair value of all derivative contracts, from Schedule RC-L.

**FORMULA**

uc:[UBPRE300](#)[P0] + uc:[UBPRE301](#)[P0]

**28 Held-for-Trading****28.1 UBPRE300****DESCRIPTION**

Held-for-Trading Positive Fair Value

**NARRATIVE**

Total of all derivative contracts held-for-trading with a positive fair value, from Schedule RC-L.

**FORMULA**

uc:[UBPR8733](#)[P0] + uc:[UBPR8734](#)[P0] + uc:[UBPR8735](#)[P0] + uc:[UBPR8736](#)[P0]

**29 Non-Traded****29.1 UBPRE301****DESCRIPTION**

Non-Traded Positive Fair Value

**NARRATIVE**

Total of all derivative contracts not held for trading purposes with a positive fair value, from Schedule RC-L.

**FORMULA**

uc:[UBPR8741](#)[P0] + uc:[UBPR8742](#)[P0] + uc:[UBPR8743](#)[P0] + uc:[UBPR8744](#)[P0]



## 30 Memo: Marked-to-Market

### 30.1 UBPRE302

#### DESCRIPTION

Memo: Marked-to-Market (Positive Fair Value)

#### NARRATIVE

Total of all derivative contracts not held for trading purposes that are marked to market and have a positive fair value, from Schedule RC-L.

#### FORMULA

uc:UBPR8741[P0] + uc:UBPR8742[P0] + uc:UBPR8743[P0] + uc:UBPR8744[P0]

## 31 Curr Credit Exp on RBC Derivatives Contr

### 31.1 UBPR8764

#### DESCRIPTION

Current Credit Exposure on RBC Derivatives Contracts

#### NARRATIVE

Current credit exposure across all off-balance sheet contracts covered by the risk-based capital standards, from Schedule RC-R.

#### FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8764[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8764[P0], NULL))

## 32 Credit Losses Off\_BS Derivatives

### 32.1 UBPR251

#### DESCRIPTION

Credit Losses Off-Balance Sheet Derivatives

#### NARRATIVE

Credit losses on off-balance sheet derivatives, from Schedule RI.

#### FORMULA

IF(uc:UBPR9999[P0] > '2001-01-01' AND uc:UBPRC752[P0] = 31,cc:RIADA251[P0],IF(uc:UBPR9999[P0] > '2001-01-01' AND uc:UBPRC752[P0] = 41 AND IN(uc:UBPR9565[P0],'2001','2002'),cc:RIADA251[P0],NULL))

## 33 Fair Value Carried as Assets

### 33.1 UBPR3530

#### DESCRIPTION

Fair Value Carried as Assets

**NARRATIVE**

Book value of amounts carried as assets of interest rate, foreign exchange, commodity and other contracts past due 90 days or more, from Schedule RC-N.

**FORMULA**

IF(uc:UBPRC752[P0] = 31,cc:RCFD3530[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON3530[P0], NULL))

**34 Increase (Decr) in Interest Inc****34.1 UBPR8761****DESCRIPTION**

Increase (Decrease) in Interest Income

**NARRATIVE**

Impact of off-balance sheet derivatives held for purposes other than trading on interest income.

**FORMULA**

IF(uc:UBPR9999[P0] > '2001-01-01' AND uc:UBPR9999[P0] < '2006-01-01' AND uc:UBPRC752[P0] = 31,cc:RIAD8761[P0],IF(uc:UBPR9999[P0] > '2001-01-01' AND uc:UBPR9999[P0] < '2006-01-01' AND uc:UBPRC752[P0] = 41 AND IN(uc:UBPR9565[P0], '2001', '2002'), cc:RIAD8761[P0], NULL))

**35 Increase (Decr) in Interest Exp****35.1 UBPR8762****DESCRIPTION**

Increase (Decrease) in Interest Expense

**NARRATIVE**

Impact of off-balance sheet derivatives held for purposes other than trading on interest expense.

**FORMULA**

IF(uc:UBPR9999[P0] > '2001-01-01' AND uc:UBPR9999[P0] < '2006-01-01' AND uc:UBPRC752[P0] = 31,cc:RIAD8762[P0],IF(uc:UBPR9999[P0] > '2001-01-01' AND uc:UBPR9999[P0] < '2006-01-01' AND uc:UBPRC752[P0] = 41 AND IN(uc:UBPR9565[P0], '2001', '2002'), cc:RIAD8762[P0], NULL))

**36 Increase (Decr) in Nonint ALLOC****36.1 RIAD8763****DESCRIPTION****NARRATIVE****FORMULA****37 Increase (Decr) in Net Income**

## 37.1 UBPRE303

### DESCRIPTION

Increase (Decrease) in Net Income

### NARRATIVE

Impact of off-balance sheet derivatives held for purposes other than trading on net income.

### FORMULA

IF(uc:UBPR9999[P0] > '2001-01-01' AND uc:UBPR9999[P0] < '2006-01-01' AND uc:UBPRC752[P0] = 31,uc:UBPR8761[P0] + uc:UBPR8762[P0] + cc:RIAD8763[P0],IF(uc:UBPR9999[P0] > '2001-01-01' AND uc:UBPR9999[P0] < '2006-01-01' AND uc:UBPRC752[P0] = 41 AND IN(uc:UBPR9565[P0],'2001','2002'),uc:UBPR8761[P0] + uc:UBPR8762[P0] + cc:RIAD8763[P0],NULL))

## Referenced Concepts

### UBPR2170

#### DESCRIPTION

Total Assets

#### NARRATIVE

Total Assets from Schedule RC.

#### FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD2170[P0], IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON2170[P0], NULL))

### UBPR3450

#### DESCRIPTION

INTEREST RATE CONTRACTS - NOTIONAL VALUE OF ALL OUTSTANDING INTEREST RATE SWAPS

#### FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD3450[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON3450[P0], NULL))

### UBPR3809

#### DESCRIPTION

NOTIONAL PRINCIPAL AMOUNT OF INTEREST RATE CONTRACTS WITH A REMAINING MATURITY OF ONE YEAR OR LESS

#### FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD3809[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON3809[P0], NULL))

### UBPR3812

#### DESCRIPTION

NOTIONAL PRINCIPAL AMOUNT OF FOREIGN EXCHANGE CONTRACTS WITH A REMAINING MATURITY OF ONE YEAR OR LESS

#### FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD3812[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON3812[P0], NULL))

### UBPR3826

#### DESCRIPTION

FOREIGN EXCHANGE SWAPS

#### FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD3826[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON3826[P0], NULL))

### UBPR8693

#### DESCRIPTION

## INTEREST RATE FUTURES CONTRACTS

### FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8693[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8693[P0], NULL))

## UBPR8694

### DESCRIPTION

#### FOREIGN EXCHANGE FUTURES CONTRACTS

### FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8694[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8694[P0], NULL))

## UBPR8695

### DESCRIPTION

#### EQUITY DERIVATIVE FUTURES CONTRACTS

### FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8695[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8695[P0], NULL))

## UBPR8696

### DESCRIPTION

#### COMMODITY AND OTHER FUTURES CONTRACTS

### FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8696[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8696[P0], NULL))

## UBPR8697

### DESCRIPTION

#### INTEREST RATE FORWARD CONTRACTS

### FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8697[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8697[P0], NULL))

## UBPR8698

### DESCRIPTION

#### FOREIGN EXCHANGE FORWARD CONTRACTS

### FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8698[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8698[P0], NULL))

## UBPR8699

### DESCRIPTION

#### EQUITY DERIVATIVE FORWARD CONTRACTS

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8699[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8699[P0], NULL))

**UBPR8700**

## DESCRIPTION

COMMODITY AND OTHER FORWARD CONTRACTS

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8700[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8700[P0], NULL))

**UBPR8701**

## DESCRIPTION

WRITTEN EXCHANGE-TRADED INTEREST RATE OPTION CONTRACTS

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8701[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8701[P0], NULL))

**UBPR8702**

## DESCRIPTION

WRITTEN EXCHANGE-TRADED FOREIGN EXCHANGE OPTION CONTRACTS

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8702[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8702[P0], NULL))

**UBPR8703**

## DESCRIPTION

WRITTEN EXCHANGE-TRADED EQUITY DERIVATIVE OPTION CONTRACTS

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8703[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8703[P0], NULL))

**UBPR8704**

## DESCRIPTION

WRITTEN EXCHANGE-TRADED COMMODITY AND OTHER EXCHANGE-TRADED OPTION CONTRACTS

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8704[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8704[P0], NULL))

**UBPR8705**

## DESCRIPTION

PURCHASED EXCHANGE-TRADED INTEREST RATE OPTION CONTRACTS

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8705[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8705[P0], NULL))

**UBPR8706**

## DESCRIPTION

PURCHASED EXCHANGE-TRADED FOREIGN EXCHANGE OPTION CONTRACTS

## FORMULA

$$\text{IF}(\text{uc:UBPRC752}[P0] = 31, \text{cc:RCFD8706}[P0], \text{IF}(\text{uc:UBPRC752}[P0] = 41, \text{cc:RCON8706}[P0], \text{NULL}))$$
**UBPR8707**

## DESCRIPTION

PURCHASED EXCHANGE-TRADED EQUITY DERIVATIVE OPTION CONTRACTS

## FORMULA

$$\text{IF}(\text{uc:UBPRC752}[P0] = 31, \text{cc:RCFD8707}[P0], \text{IF}(\text{uc:UBPRC752}[P0] = 41, \text{cc:RCON8707}[P0], \text{NULL}))$$
**UBPR8708**

## DESCRIPTION

PURCHASED EXCHANGE-TRADED COMMODITY AND OTHER EXCHANGE-TRADED OPTION CONTRACTS

## FORMULA

$$\text{IF}(\text{uc:UBPRC752}[P0] = 31, \text{cc:RCFD8708}[P0], \text{IF}(\text{uc:UBPRC752}[P0] = 41, \text{cc:RCON8708}[P0], \text{NULL}))$$
**UBPR8709**

## DESCRIPTION

WRITTEN OTC INTEREST RATE OPTION CONTRACTS

## FORMULA

$$\text{IF}(\text{uc:UBPRC752}[P0] = 31, \text{cc:RCFD8709}[P0], \text{IF}(\text{uc:UBPRC752}[P0] = 41, \text{cc:RCON8709}[P0], \text{NULL}))$$
**UBPR8710**

## DESCRIPTION

WRITTEN OTC FOREIGN EXCHANGE OPTION CONTRACTS

## FORMULA

$$\text{IF}(\text{uc:UBPRC752}[P0] = 31, \text{cc:RCFD8710}[P0], \text{IF}(\text{uc:UBPRC752}[P0] = 41, \text{cc:RCON8710}[P0], \text{NULL}))$$
**UBPR8711**

## DESCRIPTION

WRITTEN OTC EQUITY DERIVATIVE OPTION CONTRACTS

## FORMULA

$$\text{IF}(\text{uc:UBPRC752}[P0] = 31, \text{cc:RCFD8711}[P0], \text{IF}(\text{uc:UBPRC752}[P0] = 41, \text{cc:RCON8711}[P0], \text{NULL}))$$
**UBPR8712**

## DESCRIPTION

WRITTEN OTC COMMODITY AND OTHER OTC OPTION CONTRACTS

## FORMULA

$$\text{IF}(\text{uc:UBPRC752}[P0] = 31, \text{cc:RCFD8712}[P0], \text{IF}(\text{uc:UBPRC752}[P0] = 41, \text{cc:RCON8712}[P0], \text{NULL}))$$
**UBPR8713**

## DESCRIPTION

PURCHASED OTC INTEREST RATE OPTION CONTRACTS

## FORMULA

$$\text{IF}(\text{uc:UBPRC752}[P0] = 31, \text{cc:RCFD8713}[P0], \text{IF}(\text{uc:UBPRC752}[P0] = 41, \text{cc:RCON8713}[P0], \text{NULL}))$$
**UBPR8714**

## DESCRIPTION

PURCHASED OTC FOREIGN EXCHANGE OPTION CONTRACTS

## FORMULA

$$\text{IF}(\text{uc:UBPRC752}[P0] = 31, \text{cc:RCFD8714}[P0], \text{IF}(\text{uc:UBPRC752}[P0] = 41, \text{cc:RCON8714}[P0], \text{NULL}))$$
**UBPR8715**

## DESCRIPTION

PURCHASED OTC EQUITY DERIVATIVE OPTION CONTRACTS

## FORMULA

$$\text{IF}(\text{uc:UBPRC752}[P0] = 31, \text{cc:RCFD8715}[P0], \text{IF}(\text{uc:UBPRC752}[P0] = 41, \text{cc:RCON8715}[P0], \text{NULL}))$$
**UBPR8716**

## DESCRIPTION

PURCHASED OTC COMMODITY AND OTHER OTC OPTION CONTRACTS

## FORMULA

$$\text{IF}(\text{uc:UBPRC752}[P0] = 31, \text{cc:RCFD8716}[P0], \text{IF}(\text{uc:UBPRC752}[P0] = 41, \text{cc:RCON8716}[P0], \text{NULL}))$$
**UBPR8719**

## DESCRIPTION

EQUITY SWAPS

## FORMULA

$$\text{IF}(\text{uc:UBPRC752}[P0] = 31, \text{cc:RCFD8719}[P0], \text{IF}(\text{uc:UBPRC752}[P0] = 41, \text{cc:RCON8719}[P0], \text{NULL}))$$
**UBPR8720**

## DESCRIPTION

COMMODITY AND OTHER SWAPS



## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8720[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8720[P0], NULL))

**UBPR8723**

## DESCRIPTION

TOTAL GROSS NOTIONAL AMOUNT OF EQUITY DERIVATIVE CONTRACTS HELD FOR TRADING

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8723[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8723[P0], NULL))

**UBPR8724**

## DESCRIPTION

TOTAL GROSS NOTIONAL AMOUNT OF COMMODITY AND OTHER DERIVATIVE CONTRACTS HELD FOR TRADING

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8724[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8724[P0], NULL))

**UBPR8725**

## DESCRIPTION

Interest Rate Contracts Non-Traded

## NARRATIVE

Total notional amount of derivative interest rate contracts held for purposes other than trading, from Schedule RC-L.

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8725[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8725[P0], NULL))

**UBPR8726**

## DESCRIPTION

Foreign Exchange Contracts Non-Traded

## NARRATIVE

Total notional amount of foreign exchange contracts held for purposes other than trading, from Schedule RC-L.

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8726[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8726[P0], NULL))

**UBPR8727**

## DESCRIPTION

TOTAL GROSS NOTIONAL AMOUNT OF EQUITY DERIVATIVE CONTRACTS HELD FOR PURPOSES OTHER THAN TRADING: CONTRACTS MARKED TO MARKET

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8727[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8727[P0], NULL))

**UBPR8728**

## DESCRIPTION

TOTAL GROSS NOTIONAL AMOUNT OF COMMODITY AND OTHER DERIVATIVE CONTRACTS HELD FOR PURPOSES OTHER THAN TRADING: CONTRACTS MARKED TO MARKET

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8728[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8728[P0], NULL))

**UBPR8733**

## DESCRIPTION

GROSS POSITIVE FAIR VALUE OF INTEREST RATE DERIVATIVE CONTRACTS HELD FOR TRADING

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8733[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8733[P0], NULL))

**UBPR8734**

## DESCRIPTION

GROSS POSITIVE FAIR VALUE OF FOREIGN EXCHANGE DERIVATIVE CONTRACTS HELD FOR TRADING

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8734[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8734[P0], NULL))

**UBPR8735**

## DESCRIPTION

GROSS POSITIVE FAIR VALUE OF EQUITY DERIVATIVE CONTRACTS HELD FOR TRADING

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8735[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8735[P0], NULL))

**UBPR8736**

## DESCRIPTION

GROSS POSITIVE FAIR VALUE OF COMMODITY AND OTHER DERIVATIVE CONTRACTS HELD FOR TRADING

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8736[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8736[P0], NULL))

**UBPR8737**

## DESCRIPTION

GROSS NEGATIVE FAIR VALUE OF INTEREST RATE DERIVATIVE CONTRACTS HELD FOR TRADING

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8737[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8737[P0], NULL))

**UBPR8738**

**DESCRIPTION**

GROSS NEGATIVE FAIR VALUE OF FOREIGN EXCHANGE DERIVATIVE CONTRACTS HELD FOR TRADING

**FORMULA**

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8738[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8738[P0], NULL))

**UBPR8739****DESCRIPTION**

GROSS NEGATIVE FAIR VALUE OF EQUITY DERIVATIVE CONTRACTS HELD FOR TRADING

**FORMULA**

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8739[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8739[P0], NULL))

**UBPR8740****DESCRIPTION**

GROSS NEGATIVE FAIR VALUE OF COMMODITY AND OTHER DERIVATIVE CONTRACTS HELD FOR TRADING

**FORMULA**

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8740[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8740[P0], NULL))

**UBPR8741****DESCRIPTION**

GROSS POSITIVE FAIR VALUE OF INTEREST RATE DERIVATIVE CONTRACTS HELD FOR PURPOSES OTHER THAN TRADING THAT ARE MARKED TO MARKET

**FORMULA**

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8741[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8741[P0], NULL))

**UBPR8742****DESCRIPTION**

GROSS POSITIVE FAIR VALUE OF FOREIGN EXCHANGE DERIVATIVE CONTRACTS HELD FOR PURPOSES OTHER THAN TRADING THAT ARE MARKED TO MARKET

**FORMULA**

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8742[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8742[P0], NULL))

**UBPR8743****DESCRIPTION**

GROSS POSITIVE FAIR VALUE OF EQUITY DERIVATIVE CONTRACTS HELD FOR PURPOSES OTHER THAN TRADING THAT ARE MARKED TO MARKET

**FORMULA**

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8743[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8743[P0], NULL))

**UBPR8744**

**DESCRIPTION**

GROSS POSITIVE FAIR VALUE OF COMMODITY AND OTHER DERIVATIVE CONTRACTS HELD FOR PURPOSES OTHER THAN TRADING THAT ARE MARKED TO MARKET

**FORMULA**

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8744[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8744[P0], NULL))

**UBPR8745****DESCRIPTION**

GROSS NEGATIVE FAIR VALUE OF INTEREST RATE DERIVATIVE CONTRACTS HELD FOR PURPOSES OTHER THAN TRADING THAT ARE MARKED TO MARKET

**FORMULA**

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8745[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8745[P0], NULL))

**UBPR8746****DESCRIPTION**

GROSS NEGATIVE FAIR VALUE OF FOREIGN EXCHANGE DERIVATIVE CONTRACTS HELD FOR PURPOSES OTHER THAN TRADING THAT ARE MARKED TO MARKET

**FORMULA**

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8746[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8746[P0], NULL))

**UBPR8747****DESCRIPTION**

GROSS NEGATIVE FAIR VALUE OF EQUITY DERIVATIVE CONTRACTS HELD FOR PURPOSES OTHER THAN TRADING THAT ARE MARKED TO MARKET

**FORMULA**

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8747[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8747[P0], NULL))

**UBPR8748****DESCRIPTION**

GROSS NEGATIVE FAIR VALUE OF COMMODITY AND OTHER DERIVATIVE CONTRACTS HELD FOR PURPOSES OTHER THAN TRADING THAT ARE MARKED TO MARKET

**FORMULA**

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8748[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8748[P0], NULL))

**UBPR8761****DESCRIPTION**

Increase (Decrease) in Interest Income

**NARRATIVE**

Impact of off-balance sheet derivatives held for purposes other than trading on interest income.

**FORMULA**

IF(uc:[UBPR9999](#)[P0] > '2001-01-01' AND uc:[UBPR9999](#)[P0] < '2006-01-01' AND uc:[UBPRC752](#)[P0] = 31,cc:RIAD8761[P0],IF(uc:[UBPR9999](#)[P0] > '2001-01-01' AND uc:[UBPR9999](#)[P0] < '2006-01-01' AND uc:[UBPRC752](#)[P0] = 41 AND IN(uc:[UBPR9565](#)[P0],'2001','2002'),cc:RIAD8761[P0],NULL))

**UBPR8762****DESCRIPTION**

Increase (Decrease) in Interest Expense

**NARRATIVE**

Impact of off-balance sheet derivatives held for purposes other than trading on interest expense.

**FORMULA**

IF(uc:[UBPR9999](#)[P0] > '2001-01-01' AND uc:[UBPR9999](#)[P0] < '2006-01-01' AND uc:[UBPRC752](#)[P0] = 31,cc:RIAD8762[P0],IF(uc:[UBPR9999](#)[P0] > '2001-01-01' AND uc:[UBPR9999](#)[P0] < '2006-01-01' AND uc:[UBPRC752](#)[P0] = 41 AND IN(uc:[UBPR9565](#)[P0],'2001','2002'),cc:RIAD8762[P0],NULL))

**UBPR8766****DESCRIPTION**

NOTIONAL PRINCIPAL AMOUNT OF INTEREST RATE CONTRACTS WITH A REMAINING MATURITY OF OVER ONE YEAR THROUGH FIVE YEARS

**FORMULA**

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8766[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8766[P0], NULL))

**UBPR8767****DESCRIPTION**

NOTIONAL PRINCIPAL AMOUNT OF INTEREST RATE CONTRACTS WITH A REMAINING MATURITY OF OVER FIVE YEARS

**FORMULA**

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8767[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8767[P0], NULL))

**UBPR8769****DESCRIPTION**

NOTIONAL PRINCIPAL AMOUNT OF FOREIGN EXCHANGE CONTRACTS WITH A REMAINING MATURITY OF OVER ONE YEAR THROUGH FIVE YEARS

**FORMULA**

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8769[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8769[P0], NULL))

**UBPR8770****DESCRIPTION**

NOTIONAL PRINCIPAL AMOUNT OF FOREIGN EXCHANGE CONTRACTS WITH A REMAINING MATURITY OF OVER FIVE YEARS

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8770[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8770[P0], NULL))

**UBPR8771**

## DESCRIPTION

NOTIONAL PRINCIPAL AMOUNT OF GOLD CONTRACTS WITH A REMAINING MATURITY OF ONE YEAR OR LESS

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8771[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8771[P0], NULL))

**UBPR8772**

## DESCRIPTION

NOTIONAL PRINCIPAL AMOUNT OF GOLD CONTRACTS WITH A REMAINING MATURITY OF OVER ONE YEAR THROUGH FIVE YEARS

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8772[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8772[P0], NULL))

**UBPR8773**

## DESCRIPTION

NOTIONAL PRINCIPAL AMOUNT OF GOLD CONTRACTS WITH A REMAINING MATURITY OF OVER FIVE YEARS

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8773[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8773[P0], NULL))

**UBPR8774**

## DESCRIPTION

NOTIONAL PRINCIPAL AMOUNT OF OTHER PRECIOUS METALS CONTRACTS WITH A REMAINING MATURITY OF ONE YEAR OR LESS

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8774[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8774[P0], NULL))

**UBPR8775**

## DESCRIPTION

NOTIONAL PRINCIPAL AMOUNT OF OTHER PRECIOUS METALS CONTRACTS WITH A REMAINING MATURITY OF OVER ONE YEAR THROUGH FIVE YEARS

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8775[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8775[P0], NULL))

**UBPR8776**

## DESCRIPTION

NOTIONAL PRINCIPAL AMOUNT OF OTHER PRECIOUS METALS CONTRACTS WITH A REMAINING MATURITY OF OVER FIVE YEARS

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8776[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8776[P0], NULL))

### **UBPR8777**

DESCRIPTION

NOTIONAL PRINCIPAL AMOUNT OF OTHER COMMODITY CONTRACTS WITH A REMAINING MATURITY OF ONE YEAR OR LESS

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8777[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8777[P0], NULL))

### **UBPR8778**

DESCRIPTION

NOTIONAL PRINCIPAL AMOUNT OF OTHER COMMODITY CONTRACTS WITH A REMAINING MATURITY OF OVER ONE YEAR THROUGH FIVE YEARS

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8778[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8778[P0], NULL))

### **UBPR8779**

DESCRIPTION

NOTIONAL PRINCIPAL AMOUNT OF OTHER COMMODITY CONTRACTS WITH A REMAINING MATURITY OF OVER FIVE YEARS

FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFD8779[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCON8779[P0], NULL))

### **UBPR9565**

DESCRIPTION

SIZE CODE

FORMULA

IF(MonthOf(Context.Period.EndDate)=3, uc:[UBPRF966](#)[P0], IF(MonthOf(Context.Period.EndDate)=6, uc:[UBPRF967](#)[P0], IF(MonthOf(Context.Period.EndDate)=9, uc:[UBPRF968](#)[P0], IF(MonthOf(Context.Period.EndDate)=12, uc:[UBPRF969](#)[P0], '0001'))))

### **UBPR9999**

DESCRIPTION

REPORTING DATE (CC,YR,MO,DA)

FORMULA

Context.Period.EndDate

**UBPRA000**

## DESCRIPTION

NOTIONAL PRINCIPAL AMOUNT OF EQUITY DERIVATIVE CONTRACTS WITH A REMAINING MATURITY OF ONE YEAR OR LESS

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDA000[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONA000[P0], NULL))

**UBPRA001**

## DESCRIPTION

NOTIONAL PRINCIPAL AMOUNT OF EQUITY DERIVATIVE CONTRACTS WITH A REMAINING MATURITY OF OVER ONE YEAR THROUGH FIVE YEARS

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDA001[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONA001[P0], NULL))

**UBPRA002**

## DESCRIPTION

NOTIONAL PRINCIPAL AMOUNT OF EQUITY DERIVATIVE CONTRACTS WITH A REMAINING MATURITY OF OVER FIVE YEARS

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDA002[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONA002[P0], NULL))

**UBPRA126**

## DESCRIPTION

Interest Rate Contracts Held-for-Trading

## NARRATIVE

Total derivative interest rate contracts held-for-trading, from Schedule RC-L.

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDA126[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONA126[P0], NULL))

**UBPRA127**

## DESCRIPTION

Foreign Exchange Contracts Held-for-Trading

## NARRATIVE

Total derivative foreign exchange contracts held-for-trading, from Schedule RC-L.

## FORMULA

IF(uc:[UBPRC752](#)[P0] = 31,cc:RCFDA127[P0],IF(uc:[UBPRC752](#)[P0] = 41,cc:RCONA127[P0], NULL))

**UBPRC752**



## DESCRIPTION

## REPORTING FORM NUMBER

## FORMULA

**UBPRD293**

## DESCRIPTION

FLAG THAT IDENTIFIES IF THE INSTITUTION IS FOREIGN OR DOMESTIC BASED ON FOREIGN BRANCHS, AGREEMENT EDGE FLAG AND IBF FLAG.

## FORMULA

**UBPRD344**

## DESCRIPTION

INSTITUTION RISK-BASED CAPITAL TEST AMOUNT

## FORMULA

IF(uc:[UBPR9999](#)[P0] > '1990-01-01' AND uc:[UBPR2170](#)[P0] > 0,0,IF(uc:[UBPR9999](#)[P0] > '1990-01-01' AND uc:[UBPR2170](#)[P0] < 1,1, NULL))

**UBPRD424**

## DESCRIPTION

NUMERIC CODE THAT INDICATES THE REPORTING SIZE OF AN INSTITUTION AND USED DURING CALL PROCESSING.

## FORMULA

IF(MonthOf(Context.Period.EndDate)=3, IF(ExistingOf(uc:[UBPRC752](#)[-P3Q],41) = 41 and ExistingOf(cc:RCON2170[-P3Q],100001) < 100000, 0, IF(ExistingOf(uc:[UBPRC752](#)[-P3Q],31) = 31 and ExistingOf(cc:RCFD2170[-P3Q],100001) < 100000, 0, IF(ExistingOf(uc:[UBPRC752](#)[-P3Q],41) = 41 and ExistingOf(cc:RCON2170[-P3Q],90000) >= 100000 and ExistingOf(cc:RCON2170[-P3Q],300001) < 300000, 1, IF(ExistingOf(uc:[UBPRC752](#)[-P3Q],31) = 31 and ExistingOf(cc:RCFD2170[-P3Q],90000) >= 100000 and ExistingOf(cc:RCFD2170[-P3Q],300001) < 300000, 1, IF(ExistingOf(uc:[UBPRC752](#)[-P3Q],41) = 41 and ExistingOf(cc:RCON2170[-P3Q],200000) >= 300000, 2, IF(ExistingOf(uc:[UBPRC752](#)[-P3Q],31) = 31 and ExistingOf(cc:RCFD2170[-P3Q],200000) >= 300000, 2, 0)))))), IF(MonthOf(Context.Period.EndDate)=6, IF(ExistingOf(uc:[UBPRC752](#)[-P4Q],41) = 41 and ExistingOf(cc:RCON2170[-P4Q],100001) < 100000, 0, IF(ExistingOf(uc:[UBPRC752](#)[-P4Q],31) = 31 and ExistingOf(cc:RCFD2170[-P4Q],100001) < 100000, 0, IF(ExistingOf(uc:[UBPRC752](#)[-P4Q],41) = 41 and ExistingOf(cc:RCON2170[-P4Q],90000) >= 100000 and ExistingOf(cc:RCON2170[-P4Q],300001) < 300000, 1, IF(ExistingOf(uc:[UBPRC752](#)[-P4Q],31) = 31 and ExistingOf(cc:RCFD2170[-P4Q],90000) >= 100000 and ExistingOf(cc:RCFD2170[-P4Q],300001) < 300000, 1, IF(ExistingOf(uc:[UBPRC752](#)[-P4Q],41) = 41 and ExistingOf(cc:RCON2170[-P4Q],200000) >= 300000, 2, IF(ExistingOf(uc:[UBPRC752](#)[-P4Q],31) = 31 and ExistingOf(cc:RCFD2170[-P4Q],200000) >= 300000, 2, 0)))))), IF(MonthOf(Context.Period.EndDate)=9, IF(ExistingOf(uc:[UBPRC752](#)[-P5Q],41) = 41 and ExistingOf(cc:RCON2170[-P5Q],100001) < 100000, 0, IF(ExistingOf(uc:[UBPRC752](#)[-P5Q],31) = 31 and ExistingOf(cc:RCFD2170[-P5Q],100001) < 100000, 0, IF(ExistingOf(uc:[UBPRC752](#)[-P5Q],41) = 41 and ExistingOf(cc:RCON2170[-P5Q],90000) >= 100000 and ExistingOf(cc:RCON2170[-P5Q],300001) < 300000, 1, IF(ExistingOf(uc:[UBPRC752](#)[-P5Q],31) = 31 and ExistingOf(cc:RCFD2170[-P5Q],90000) >= 100000 and ExistingOf(cc:RCFD2170[-P5Q],300001) < 300000, 1, IF(ExistingOf(uc:[UBPRC752](#)[-P5Q],41) = 41 and ExistingOf(cc:RCON2170[-P5Q],200000) >= 300000, 2, IF(ExistingOf(uc:[UBPRC752](#)[-P5Q],31) = 31 and ExistingOf(cc:RCFD2170[-P5Q],200000) >= 300000, 2, 0)))))), IF(MonthOf(Context.Period.EndDate)=12, IF(ExistingOf(uc:[UBPRC752](#)[-P6Q],41) = 41 and ExistingOf(cc:RCON2170[-P6Q],100001) < 100000, 0,

IF(ExistingOf(uc:[UBPRC752](#)[-P6Q],31) = 31 and ExistingOf(cc:RCFD2170[-P6Q],100001) < 100000, 0,  
 IF(ExistingOf(uc:[UBPRC752](#)[-P6Q],41) = 41 and ExistingOf(cc:RCON2170[-P6Q],90000) >= 100000 and  
 ExistingOf(cc:RCON2170[-P6Q],300001) < 300000, 1, IF(ExistingOf(uc:[UBPRC752](#)[-P6Q],31) = 31 and  
 ExistingOf(cc:RCFD2170[-P6Q],90000) >= 100000 and ExistingOf(cc:RCFD2170[-P6Q],300001) < 300000, 1,  
 IF(ExistingOf(uc:[UBPRC752](#)[-P6Q],41) = 41 and ExistingOf(cc:RCON2170[-P6Q],200000) >= 300000, 2,  
 IF(ExistingOf(uc:[UBPRC752](#)[-P6Q],31) = 31 and ExistingOf(cc:RCFD2170[-P6Q],200000) >= 300000, 2, 0))))),0))))

## UBPRD508

### DESCRIPTION

Equity, Commodity & Other Contracts Held-for-Trading

### NARRATIVE

Total derivative equity, commodity & other contracts held-for-trading, from Schedule RC-L.

### FORMULA

uc:[UBPR8723](#)[P0] + uc:[UBPR8724](#)[P0]

## UBPRE279

### DESCRIPTION

Interest Rate Contracts

### NARRATIVE

Total notional amount (e.g. gross amount) of derivative interest rate contracts, from Schedule RC-L.

### FORMULA

uc:[UBPRA126](#)[P0] + uc:[UBPR8725](#)[P0]

## UBPRE280

### DESCRIPTION

Foreign Exchange Contracts

### NARRATIVE

Total notional amount (e.g. gross amount) of derivative foreign exchange contracts, from Schedule RC-L.

### FORMULA

uc:[UBPRA127](#)[P0] + uc:[UBPR8726](#)[P0]

## UBPRE281

### DESCRIPTION

Equity, Commodity & Other Contracts

### NARRATIVE

Total notional amount of derivative equity, commodity and other contracts, from Schedule RC-L.

### FORMULA

uc:[UBPR8723](#)[P0] + uc:[UBPR8727](#)[P0] + uc:[UBPR8724](#)[P0] + uc:[UBPR8728](#)[P0]

**UBPRE284**

## DESCRIPTION

Exchange Traded Written Options

## NARRATIVE

For quarters from March 31, 2001 forward total written options which are exchange traded, from Schedule RC-L.

## FORMULA

uc:[UBPR8701](#)[P0] + uc:[UBPR8702](#)[P0] + uc:[UBPR8703](#)[P0] + uc:[UBPR8704](#)[P0]

**UBPRE285**

## DESCRIPTION

Over-the-Counter Written Options

## NARRATIVE

For quarters from March 31, 2001 forward total written options which are traded over-the-counter, from Schedule RC-L.

## FORMULA

uc:[UBPR8709](#)[P0] + uc:[UBPR8710](#)[P0] + uc:[UBPR8711](#)[P0] + uc:[UBPR8712](#)[P0]

**UBPRE287**

## DESCRIPTION

Exchange Traded Purchased Options

## NARRATIVE

For quarters from March 31, 2001 forward total purchased options which are exchange traded, from Schedule RC-L.

## FORMULA

uc:[UBPR8705](#)[P0] + uc:[UBPR8706](#)[P0] + uc:[UBPR8707](#)[P0] + uc:[UBPR8708](#)[P0]

**UBPRE288**

## DESCRIPTION

Over-the-Counter Purchased Options

## NARRATIVE

For quarters from March 31, 2001 forward total purchased options which are traded over-the-counter, from Schedule RC-L.

## FORMULA

uc:[UBPR8713](#)[P0] + uc:[UBPR8714](#)[P0] + uc:[UBPR8715](#)[P0] + uc:[UBPR8716](#)[P0]

**UBPRE292**

## DESCRIPTION

Equity, Commodity & Other Contracts Non-Traded

## NARRATIVE

Total notional amount of equity, commodity & other contracts held for purposes other than trading, from Schedule RC-L.

#### FORMULA

uc:[UBPR8727](#)[P0] + uc:[UBPR8728](#)[P0]

### UBPRE295

#### DESCRIPTION

One Year or Less Derivative Contracts (RBC Def.)

#### NARRATIVE

Total notional principal amount of derivative contracts maturing one year or less as defined for risk- based capital purposes, from Schedule RC-R.

#### FORMULA

IF(uc:[UBPR9999](#)[P0] > '1995-01-01' AND uc:[UBPRD344](#)[P0] = 0,uc:[UBPR3809](#)[P0] + uc:[UBPR3812](#)[P0] + uc:[UBPR8771](#)[P0] + uc:[UBPR8774](#)[P0] + uc:[UBPR8777](#)[P0] + uc:[UBPRA000](#)[P0], NULL)

### UBPRE296

#### DESCRIPTION

Over 1 Year to 5 Years Derivatives Contracts (RBC Def.)

#### NARRATIVE

Total notional principal amount of derivative contracts maturing one to five years as defined for risk- based capital purposes, from Schedule RC-R.

#### FORMULA

IF(uc:[UBPR9999](#)[P0] > '1995-01-01' AND uc:[UBPRD344](#)[P0] = 0,uc:[UBPR8766](#)[P0] + uc:[UBPR8769](#)[P0] + uc:[UBPR8772](#)[P0] + uc:[UBPR8775](#)[P0] + uc:[UBPR8778](#)[P0] + uc:[UBPRA001](#)[P0], NULL)

### UBPRE297

#### DESCRIPTION

Over 5 Years Derivatives Contracts (RBC Def.)

#### NARRATIVE

Total notional principal amount of derivative contracts maturing over five years as defined for risk-based capital purposes, from Schedule RC-R.

#### FORMULA

IF(uc:[UBPR9999](#)[P0] > '1995-01-01' AND uc:[UBPRD344](#)[P0] = 0,uc:[UBPR8767](#)[P0] + uc:[UBPR8770](#)[P0] + uc:[UBPR8773](#)[P0] + uc:[UBPR8776](#)[P0] + uc:[UBPR8779](#)[P0] + uc:[UBPRA002](#)[P0], NULL)

### UBPRE300

#### DESCRIPTION

Held-for-Trading Positive Fair Value

#### NARRATIVE

Total of all derivative contracts held-for-trading with a positive fair value, from Schedule RC-L.

**FORMULA**

uc:[UBPR8733](#)[P0] + uc:[UBPR8734](#)[P0] + uc:[UBPR8735](#)[P0] + uc:[UBPR8736](#)[P0]

**UBPRE301****DESCRIPTION**

Non-Traded Positive Fair Value

**NARRATIVE**

Total of all derivative contracts not held for trading purposes with a positive fair value, from Schedule RC-L.

**FORMULA**

uc:[UBPR8741](#)[P0] + uc:[UBPR8742](#)[P0] + uc:[UBPR8743](#)[P0] + uc:[UBPR8744](#)[P0]

**UBPRF966****DESCRIPTION**

SIZE CODE CALC HELPER 3QTRBACK

**FORMULA**

IF(ExistingOf(uc:[UBPRD293](#)[P0]) = 1 and ExistingOf(cc:[UBPR2170](#)[-P3Q],1000000) < 1000000, '2001',  
 IF(ExistingOf(uc:[UBPRD424](#)[P0]) = 2 and ExistingOf(cc:[UBPR2170](#)[-P3Q],1000000) < 1000000, '2001',  
 IF(ExistingOf(uc:[UBPRD424](#)[P0]) = 2 and ExistingOf(cc:[UBPR2170](#)[-P3Q],900000) >= 1000000, '2002',  
 IF(ExistingOf(uc:[UBPRD424](#)[P0]) = 1, '0003', IF(ExistingOf(uc:[UBPRD424](#)[P0]) = 0 and  
 ExistingOf(cc:[UBPR2170](#)[-P3Q],25000) > 25000, '0002', IF(ExistingOf(uc:[UBPRD424](#)[P0]) = 0 and  
 ExistingOf(cc:[UBPR2170](#)[-P3Q],25001) <= 25000, '0001','0001'))))))

**UBPRF967****DESCRIPTION**

SIZE CODE CALC HELPER 4QTRBACK

**FORMULA**

IF(ExistingOf(uc:[UBPRD293](#)[P0]) = 1 and ExistingOf(cc:[UBPR2170](#)[-P4Q],1000000) < 1000000, '2001',  
 IF(ExistingOf(uc:[UBPRD424](#)[P0]) = 2 and ExistingOf(cc:[UBPR2170](#)[-P4Q],1000000) < 1000000, '2001',  
 IF(ExistingOf(uc:[UBPRD424](#)[P0]) = 2 and ExistingOf(cc:[UBPR2170](#)[-P4Q],900000) >= 1000000, '2002',  
 IF(ExistingOf(uc:[UBPRD424](#)[P0]) = 1, '0003', IF(ExistingOf(uc:[UBPRD424](#)[P0]) = 0 and  
 ExistingOf(cc:[UBPR2170](#)[-P4Q],25000) > 25000, '0002', IF(ExistingOf(uc:[UBPRD424](#)[P0]) = 0 and  
 ExistingOf(cc:[UBPR2170](#)[-P4Q],25001) <= 25000, '0001','0001'))))))

**UBPRF968****DESCRIPTION**

SIZE CODE CALC HELPER 5QTRBACK

**FORMULA**

IF(ExistingOf(uc:[UBPRD293](#)[P0]) = 1 and ExistingOf(cc:[UBPR2170](#)[-P5Q],1000000) < 1000000, '2001',  
 IF(ExistingOf(uc:[UBPRD424](#)[P0]) = 2 and ExistingOf(cc:[UBPR2170](#)[-P5Q],1000000) < 1000000, '2001',  
 IF(ExistingOf(uc:[UBPRD424](#)[P0]) = 2 and ExistingOf(cc:[UBPR2170](#)[-P5Q],900000) >= 1000000, '2002',  
 IF(ExistingOf(uc:[UBPRD424](#)[P0]) = 1, '0003', IF(ExistingOf(uc:[UBPRD424](#)[P0]) = 0 and  
 ExistingOf(cc:[UBPR2170](#)[-P5Q],25000) > 25000, '0002', IF(ExistingOf(uc:[UBPRD424](#)[P0]) = 0 and  
 ExistingOf(cc:[UBPR2170](#)[-P5Q],25001) <= 25000, '0001','0001'))))))

## UBPRF969

### DESCRIPTION

SIZE CODE CALC HELPER 6QTRBACK

### FORMULA

IF(ExistingOf(uc:UBPRD293[P0],true) = 1 and ExistingOf(cc:UBPR2170[-P6Q],1000001) < 1000000, '2001',  
IF(ExistingOf(uc:UBPRD424[P0],2) = 2 and ExistingOf(cc:UBPR2170[-P6Q],1000001) < 1000000, '2001',  
IF(ExistingOf(uc:UBPRD424[P0],2) = 2 and ExistingOf(cc:UBPR2170[-P6Q],900000) >= 1000000, '2002',  
IF(ExistingOf(uc:UBPRD424[P0],1) = 1, '0003', IF(ExistingOf(uc:UBPRD424[P0],0) = 0 and  
ExistingOf(cc:UBPR2170[-P6Q],24000) > 25000, '0002', IF(ExistingOf(uc:UBPRD424[P0],0) = 0 and  
ExistingOf(cc:UBPR2170[-P6Q],25001) <= 25000, '0001','0001'))))))))